ASYMPTOTIC FORMULAE FOR THE DISTRIBUTION OF HOTELLING'S GENERALIZED T_0^2 STATISTIC

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1. Summary.

In this paper the asymptotic expansion of a percentage point of Hotelling's generalized T_0^2 distribution is derived in terms of the corresponding percentage point of a χ^2 distribution. Our result generalizes Hotelling's and Frankel's asymptotic expansion for the generalized Student T [2], [3]. The technique used in this paper for obtaining the asymptotic expansion of T_0^2 is an extension of the previous methods of Welch [7] and of James [4], [5], who used them to solve the distribution problem of various statistics in connection with the Behrens-Fisher problem. An asymptotic formula for the cumulative distribution function (c.d.f.) of T_0^2 is also given together with an upper bound for the error committed when all but the first few terms are omitted in the series. This formula is a sort of multivariate analogue of Hartley's formula of "Studentization" [1].

2. Introduction.

In the multivariate analysis of variance we use the following canonical probability law:

$$(2.1)\qquad P(X_0, X_1) = \text{const.} \exp\left[-\tfrac{1}{2}\mathrm{tr}\,\Lambda(X_1-\xi)(X_1'-\xi') - \tfrac{1}{2}\mathrm{tr}\,\Lambda X_0X_0'\right]dX_0dX_1,$$

where X_1 and X_0 are pxm and pxn matrices respectively, and $\frac{1}{m}X_1X_1' = S_1$ is the sample "between" dispersion matrix and $\frac{1}{n}X_0X_0' = S_0$ is the sample "within" dispersion matrix, the prime denoting the transpose of a matrix. ξ is a $p \times m$ matrix, $\frac{1}{m}\xi\xi'$ being the population "between" dispersion matrix, and Λ is a $p \times p$ symmetric positive definite matrix. It is assumed that m may be $\geq p$ or $< p$, but $n \geq p$. To test the null

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hypothesis H_0: $\xi = 0$, Hotelling [2] proposed a test based on the statistic:

$$T_o^2 = m \operatorname{tr} S_1 S_0^{-1} \tag{2.2}$$

and derived the exact distribution of this statistic when p = 2 and $\xi = 0$. For general values of p the exact distribution of T_0^2 is not available at present, even in the null case $\xi = 0$.

3. Derivation of asymptotic formula of T_0^2.

For general values of p it is known that the statistic

$$X^2 = m \operatorname{tr} S_1 \Lambda \tag{3.1}$$

has a X^2 distribution with m p degrees of freedom. That is to say, we have

$$\Pr\left\{m \operatorname{tr} S_1 \Lambda \leq 2\theta\right\} = G_\rho(\theta) , \tag{3.2}$$

where 2θ denotes the tabled value of X^2 for a particular level of significance, $\rho = mp/2$, and

$$G_\rho(\theta) = [\Gamma(\rho)]^{-1} \int_0^\theta t^{\rho-1} e^{-t} dt. \tag{3.3}$$

Hence, if Λ is known, the statistic X^2 given by (3.1) may be used to test H_0 exactly, and if Λ is unknown but if S_0 is based on a large number of degrees of freedom, i.e., if n is large, we may use as an approximation the result:

$$\Pr\left\{m \operatorname{tr} S_1 S_0^{-1} \leq 2\theta\right\} = G_\rho(\theta). \tag{3.4}$$

This suggests that in the general case we try to find a function $h(S_0)$ of the elements of S_0 such that

$$\Pr\left\{m \operatorname{tr} S_1 S_0^{-1} \leq 2h(S_0)\right\} = G_\rho(\theta) . \tag{3.5}$$

when n is large, $2h(S_0)$ will approach $2\theta \equiv \chi^2$, and we now expect to write $2h(S_0)$ as a series with χ^2 as its first term and successive terms of decreasing order of magnitude.

Now

$$(3.6) \quad \Pr\left\{m \operatorname{tr} S_1 S_0^{-1} \leq 2h(S_0)\right\} = \int_R \Pr\left\{m \operatorname{tr} S_1 S_0^{-1} \leq 2h(S_0) \mid S_0\right\} \Pr\left\{d\, S_0\right\} ,$$

where the first expression on the right denotes the conditional probability of the relation indicated for fixed values of the elements of S_0, and the second denotes the probability element of S_0, which has a Wishart distribution with n degrees of freedom, and the domain of integration R is over all possible values of the elements of S_0. Now we may expand $\Pr\{m \operatorname{tr} S_1 S_0^{-1} \leq 2h(S_0) \mid S_0\}$ about an origin $(\sigma_{11}, \sigma_{22}, \ldots, \sigma_{pp}, \sigma_{12}, \ldots, \sigma_{p-1,p})$ in a Taylor series, where

$$\Lambda^{-1} = \begin{pmatrix} \sigma_{11} & \sigma_{12} & \cdots & \sigma_{1p} \\ \sigma_{21} & \sigma_{22} & \cdots & \sigma_{2p} \\ \cdot & \cdot & \cdots & \cdot \\ \sigma_{p1} & \sigma_{p2} & \cdots & \sigma_{pp} \end{pmatrix} .$$

Thus,

$$(3.7) \quad \Pr\left\{m \operatorname{tr} S_1 S_0^{-1} \leq 2h(S_0) \mid S_0\right\}$$

$$= \left\{\exp\left[\sum_{i\leq j=1}^{p} (s_{oij}-\sigma_{ij}) \frac{\partial}{\partial\sigma_{ij}}\right]\right\} \Pr\left\{m \operatorname{tr} S_1 \Lambda \leq 2h(\Lambda^{-1})\right\}$$

$$= \left\{\exp\left[\operatorname{tr}(S_0 - \Lambda^{-1})\partial\right]\right\} \Pr\left\{m \operatorname{tr} S_1 \Lambda \leq 2h(\Lambda^{-1})\right\} ,$$

where s_{oij} is the i-th row, j-th column element of S_0, and ∂ denotes the matrix of derivative operators:

$$(3.8) \qquad \partial = \begin{pmatrix} \frac{\partial}{\partial\sigma_{11}} & \frac{1}{2}\frac{\partial}{\partial\sigma_{12}} & \cdots & \frac{1}{2}\frac{\partial}{\partial\sigma_{1p}} \\ \frac{1}{2}\frac{\partial}{\partial\sigma_{21}} & \frac{\partial}{\partial\sigma_{22}} & \cdots & \frac{1}{2}\frac{\partial}{\partial\sigma_{2p}} \\ \cdot & \cdot & \cdots & \cdot \\ \frac{1}{2}\frac{\partial}{\partial\sigma_{p1}} & \frac{1}{2}\frac{\partial}{\partial\sigma_{p2}} & \cdots & \frac{\partial}{\partial\sigma_{pp}} \end{pmatrix}$$

its typical element being $\partial_{ij} = \frac{1}{2}(1 + \delta_{ij}) \frac{\partial}{\partial\sigma_{ij}}$, where δ_{ij} is the Kronecker delta.

Whether uniformly convergent or not, the right hand side of (3.7) is an asymptotic representation of $\Pr\{m \text{ tr } S_1 S_0^{-1} \leq 2h(S_0) | S_0\}$, for sufficiently large values of n. Hence, substitution of (3.7) into (3.6) and term by term integration which may be done legitimately, yields:

$$(3.9) \quad G_\rho(\theta) = \int_R \exp[\text{tr}(S_0 - \Lambda^{-1})\partial] \Pr\{m \text{ tr } S_1 \Lambda \leq 2h(\Lambda^{-1})\} \Pr\{d S_0\}$$

$$= \Theta \Pr\{m \text{ tr } S_1 \Lambda \leq 2h(\Lambda^{-1})\} ,$$

where

$$\Theta = \int_R \exp[\text{tr}(S_0 - \Lambda^{-1})\partial] \Pr\{d S_0\} .$$

Since S_0 has a Wishart distribution with n degrees of freedom, we have

$$\Theta = \exp[-\text{tr}\,\Lambda^{-1}\partial]\cdot\text{const.}|\Lambda|^{\frac{n}{2}} \int_R |S_0|^{\frac{n-p-1}{2}} \exp[\text{tr}\,(S_0\partial - \frac{n}{2}\Lambda S_0)]\, d S_0$$

$$= \exp[-\text{tr}\,\Lambda^{-1}\partial]\cdot \text{const.}\ |\Lambda|^{\frac{n}{2}} \int_R |S_0|^{\frac{n-p-1}{2}} \exp[-\frac{n}{2}\text{tr}(\Lambda - \frac{2}{n}\partial)S_0]\, d S_0$$

$$= \exp[-\text{tr}\,\Lambda^{-1}\partial]\cdot |\Lambda|^{\frac{n}{2}} |\Lambda - \frac{2}{n}\partial|^{-\frac{n}{2}}$$

$$= \exp[-\text{tr}\,\Lambda^{-1}\partial] \cdot |I - \frac{2}{n}\Lambda^{-1}\partial|^{-\frac{n}{2}} ,$$

where I is the p x p identity matrix. Now using [5],

$$(3.10)\qquad -\log|I - Y| = \mathrm{tr}\,Y + \tfrac{1}{2}\mathrm{tr}\,Y^2 + \tfrac{1}{3}\,\mathrm{tr}\,Y^3 + \dots,$$

we obtain

$$
\begin{aligned}
(3.11)\qquad \Theta &= \exp\left[-\,\mathrm{tr}\,\Lambda^{-1}\partial - \tfrac{n}{2}\log\left|\, I - \tfrac{2}{n}\Lambda^{-1}\partial\,\right|\right] \\
&= \exp\left[-\,\mathrm{tr}\,\Lambda^{-1}\partial + \tfrac{n}{2}\left\{\mathrm{tr}(\tfrac{2}{n}\Lambda^{-1}\partial)+\tfrac{1}{2}\mathrm{tr}(\tfrac{2}{n}\Lambda^{-1}\partial)^2+\tfrac{1}{3}\mathrm{tr}(\tfrac{2}{n}\Lambda^{-1}\partial)^3+\dots\right\}\right] \\
&= \exp\left[\tfrac{1}{n}\,\mathrm{tr}(\Lambda^{-1}\partial)^2 + \tfrac{4}{3n^2}\,\mathrm{tr}\,(\Lambda^{-1}\partial)^3 + \dots\right] \\
&= 1+\tfrac{1}{n}\,\mathrm{tr}(\Lambda^{-1}\partial)^2 + \tfrac{1}{n^2}\left\{\tfrac{4}{3}\mathrm{tr}(\Lambda^{-1}\partial)^3+\tfrac{1}{2}(\mathrm{tr}(\Lambda^{-1}\partial)^2)^2\right\} + O(n^{-3}) .
\end{aligned}
$$

It is to be noted here that in (3.11) the operator ∂ does not act on Λ^{-1} present in Θ itself, and it is more useful for our purpose to write (3.11) in suffix form:

$$
\begin{aligned}
(3.12)\qquad \Theta = 1 &+ \tfrac{1}{n}\,\Sigma\, \sigma_{rs}\,\sigma_{tu}\,\partial_{st}\,\partial_{ur} \\
&+ \tfrac{1}{n^2}\left\{\tfrac{4}{3}\Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\partial_{st}\partial_{uv}\partial_{wr} + \tfrac{1}{2}\Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}\partial_{st}\partial_{ur}\partial_{wx}\partial_{yv}\right\} \\
&+ O(n^{-3}),
\end{aligned}
$$

where Σ denotes the summation over all suffixes r, s, ... each of which ranges from 1 to p.

Now we represent $h(S_0)$ as

$$(3.13)\qquad h(S_0) = \theta + h_1(S_0) + h_2(S_0) + \dots,$$

$h_s(S_0)$ being of order n^{-s}, i.e., we write $h(S_0)$ as an asymptotic series such that

$$\left| n^s \left\{ h(S_0) - \theta - h_1(S_0) - \dots - h_s(S_0)\right\} \right|$$

is made arbitrarily small for sufficiently large values of n. Then (3.13) may be substituted into $\Pr\left\{m\ \mathrm{tr}\ S_1\Lambda \leq 2h(\Lambda^{-1})\right\}$, and by Taylor's expansion we have:

(3.14) $\Pr\left\{m \operatorname{tr} S_1\Lambda \le 2h(\Lambda^{-1})\right\}$

$$= \exp\left[\left\{h_1(\Lambda^{-1}) + h_2(\Lambda^{-1}) + \dots\right\} D\right] \Pr\left\{m \operatorname{tr} S_1\Lambda \le 2\theta\right\}$$

$$= \left[1 + \left\{h_1(\Lambda^{-1}) + h_2(\Lambda^{-1}) + \dots\right\} D + \tfrac{1}{2}\left\{h_1(\Lambda^{-1}) + h_2(\Lambda^{-1}) + \dots\right\}^2 D^2 + \dots\right]$$

$$\times \Pr\left\{m \operatorname{tr} S_1\Lambda \le 2\theta\right\},$$

where $D \equiv \frac{\partial}{\partial\theta}$. By substituting (3.12) and (3.14) into (3.9) we obtain

(3.15) $$G_\rho(\theta) = \left[1 + \frac{1}{n}\Sigma\, \sigma_{rs}\sigma_{tu}\partial_{st}\partial_{ur} + \frac{1}{n^2}\left\{\frac{4}{3}\Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\partial_{st}\partial_{uv}\partial_{wr}\right.\right.$$

$$\left.\left. + \frac{1}{2}\Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}\partial_{st}\partial_{ur}\partial_{wx}\partial_{yv}\right\} + O(n^{-3})\right]$$

$$\times \left[1 + h_1(\Lambda^{-1})D + \left\{h_2(\Lambda^{-1})D + \tfrac{1}{2}h_1^2(\Lambda^{-1})D^2\right\} + O(n^{-3})\right]$$

$$\times \Pr\left\{m \operatorname{tr} S_1\Lambda \le 2\theta\right\}.$$

By eq...ting terms of successive order in (3.15) we obtain

(3.16) $$\left\{h_1(\Lambda^{-1})D + \frac{1}{n}\Sigma\, \sigma_{rs}\sigma_{tu}\partial_{st}\partial_{ur}\right\} \Pr\left\{m \operatorname{tr} S_1\Lambda \le 2\theta\right\} = 0,$$

(3.17) $$\left[h_2(\Lambda^{-1})D + \tfrac{1}{2}h_1^2(\Lambda^{-1})D^2 + \frac{1}{n}\Sigma\, \sigma_{rs}\sigma_{tu}\left\{h_1^{(st,ur)}(\Lambda^{-1})D\right.\right.$$

$$\left. + 2h_1^{(st)}(\Lambda^{-1})\partial_{ur}D + h_1(\Lambda^{-1})\partial_{st}\partial_{ur}D\right\}$$

$$\left. + \frac{4}{3n^2}\Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\partial_{st}\partial_{uv}\partial_{wr} + \frac{1}{2n^2}\Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}\partial_{st}\partial_{ur}\partial_{wx}\partial_{yv}\right]$$

$$\times \Pr\left\{m \operatorname{tr} S_1\Lambda \le 2\theta\right\} = 0,$$

and so on, where $h_1^{(st)}(\Lambda^{-1}) = \partial_{st}h_1(\Lambda^{-1})$ and $h_1^{(st,\, ur)}(\Lambda^{-1}) = \partial_{ur}\partial_{st}\, h_1(\Lambda^{-1})$.

It now remains to carry out the operations ∂ and D indicated in (3.16) and (3.17) in order to obtain $h_1(\Lambda^{-1})$, $h_2(\Lambda^{-1})$ and hence $h_1(S_0)$, $h_2(S_0)$. These operators will operate on $\Pr\{m \operatorname{tr} S_1\Lambda \leq 2\theta\}$ which is a p x m fold integral, and the operations may be thought of as differentiations, with respect to the boundary only, of the integral of the probability density function of the X_1 throughout a region in the space of X_1. The method used to evaluate $\partial_{st}\partial_{ur} \Pr\{m \operatorname{tr} S_1\Lambda \leq 2\theta\}$, $\partial_{st}\partial_{uv}\partial_{wr} \Pr\{m \operatorname{tr} S_1\Lambda \leq 2\theta\}$, ..., is to change the boundary slightly, expand the integral in powers of the quantities specifying this change, and obtain the derivatives by comparison with Taylor's expansion. We consider

$$J = \Pr\{m \operatorname{tr} S_1(\Lambda^{-1} + \epsilon)^{-1} \leq 2\theta\}, \tag{3.18}$$

where ϵ is a p x p symmetric matrix. Then by Taylor expansion we have

$$\begin{aligned} J = \Big\{1 &+ \Sigma\, \epsilon_{rs}\partial_{rs} + \frac{1}{2!}\Sigma\, \epsilon_{rs}\epsilon_{tu}\partial_{rs}\partial_{tu} \\ &+ \frac{1}{3!}\Sigma\, \epsilon_{rs}\epsilon_{tu}\epsilon_{vw}\partial_{rs}\partial_{tu}\partial_{vw} + \frac{1}{4!}\Sigma\, \epsilon_{rs}\epsilon_{tu}\epsilon_{vw}\epsilon_{xy}\partial_{rs}\partial_{tu}\partial_{vw}\partial_{xy} \\ &+ \dots\Big\} \Pr\{m \operatorname{tr} S_1\Lambda \leq 2\theta\}. \end{aligned} \tag{3.19}$$

On the other hand, J is, by definition, written as

$$J = \frac{|\Lambda|^{\frac{m}{2}}}{(2\pi)^{\frac{pm}{2}}} \int_{R'} \exp\left[-\frac{1}{2}\operatorname{tr}\Lambda X_1 X_1'\right] dX_1 , \tag{3.20}$$

where $X_1X_1' = mS_1$, and domain of integration R' ranges over all possible values of the elements of X_1 such that $m \operatorname{tr} S_1(\Lambda^{-1} + \epsilon)^{-1} \leq 2\theta$. It is now easy to show that integration of (3.20) yields

$$J = \left(\frac{|I-D_\eta E|}{|I-D_\eta|}\right)^{-\frac{m}{2}} G_\rho(\theta), \tag{3.21}$$

where D_η is a diagonal matrix which satisfies

(3.22) $$X_1(p \times m) = \Gamma(p \times p)\, Z(p \times m),$$

$$\tfrac{1}{2}\Gamma'(\Lambda^{-1}+\epsilon)^{-1}\,\Gamma = I(p),$$

and $$\tfrac{1}{2}\Gamma'\Lambda\,\Gamma = I(p) - D_\eta,$$

Γ being a non-singular matrix, and E is an operator such that

$$E\, G_\rho(\theta) = G_{\rho+1}(\theta).$$

Now letting $\Delta = E - 1$ and using (3.22) we have

$$\frac{|I-D_\eta E|}{|I-D_\eta|} = \frac{|I-D_\eta-D_\eta\Delta|}{|I-D_\eta|}$$

$$= \frac{|\tfrac{1}{2}\Gamma'\Lambda\,\Gamma - \{\tfrac{1}{2}\Gamma'(\Lambda^{-1}+\epsilon)^{-1}\Gamma - \tfrac{1}{2}\Gamma'\Lambda\,\Gamma\}\Delta|}{|\tfrac{1}{2}\Gamma'\Lambda\,\Gamma|}$$

$$= \frac{|\Lambda - \{(\Lambda^{-1}+\epsilon)^{-1} - \Lambda\}\Delta|}{|\Lambda|} = |I - \{\Lambda^{-1}(\Lambda^{-1}+\epsilon)^{-1} - I\}\Delta|$$

$$= |I - X\Delta|$$

where $X = \Lambda^{-1}(\Lambda^{-1}+\epsilon)^{-1} - I$. Hence (3.21) becomes

(3.23) $$J = |I - X\Delta|^{-\frac{m}{2}}\, G_\rho(\theta)$$

Now using (3.10) again, we rewrite (3.23) as

(3.24) $$J = \exp\left\{-\tfrac{m}{2}\log|I - X\Delta|\right\} G_\rho(\theta)$$

$$= \exp\left\{\tfrac{m}{2}\operatorname{tr} X\Delta + \tfrac{m}{4}\operatorname{tr} X^2\Delta^2 + \tfrac{m}{6}\operatorname{tr} X^3\Delta^3 + \tfrac{m}{8}\operatorname{tr} X^4\Delta^4 + \dots\right\} G_\rho(\theta)$$

$$= \left[1 + \frac{m}{2}\mathrm{tr}\, X\Delta + \left\{\frac{m}{4}\mathrm{tr}\, X^2 + \frac{m^2}{8}(\mathrm{tr}\, X)^2\right\}\Delta^2 + \left\{\frac{m}{6}\,\mathrm{tr}\, X^3 + \frac{m^2}{8}(\mathrm{tr}\, X)(\mathrm{tr}\, X^2) + \frac{m^3}{48}(\mathrm{tr}\, X)^3\right\}\Delta^3\right.$$

$$+ \left\{\frac{m}{8}\,\mathrm{tr}\, X^4 + \frac{m^2}{12}(\mathrm{tr}\, X)(\mathrm{tr}\, X^3) + \frac{m^2}{32}(\mathrm{tr}\, X^2)^2\right.$$

$$\left.\left. + \frac{m^3}{32}(\mathrm{tr}\, X)^2(\mathrm{tr}\, X^2) + \frac{m^4}{384}(\mathrm{tr}\, X)^4\right\}\Delta^4 + \dots\right] G_\rho(\theta).$$

X can be represented as

$$(3.25)\quad X = \Lambda^{-1}(\Lambda^{-1}+\epsilon)^{-1} - I = \Lambda^{-1}(\Lambda^{-1} + \Sigma\epsilon_{rs}\Lambda^{-1}_{rs})^{-1} - I = (I + \Sigma\epsilon_{rs}\Lambda^{-1}_{rs}\Lambda)^{-1} - I$$

$$= -\Sigma\epsilon_{rs}(\Lambda^{-1}_{rs}\Lambda) + \Sigma\epsilon_{rs}\epsilon_{tu}(\Lambda^{-1}_{rs}\Lambda)(\Lambda^{-1}_{tu}\Lambda) - \Sigma\epsilon_{rs}\epsilon_{tu}\epsilon_{vw}(\Lambda^{-1}_{rs}\Lambda)(\Lambda^{-1}_{tu}\Lambda)(\Lambda^{-1}_{vw}\Lambda)$$

$$+ \Sigma\,\epsilon_{rs}\epsilon_{tu}\epsilon_{vw}\epsilon_{xy}(\Lambda^{-1}_{rs}\Lambda)(\Lambda^{-1}_{tu}\Lambda)(\Lambda^{-1}_{vw}\Lambda)(\Lambda^{-1}_{xy}\Lambda) - \dots,$$

where Λ^{-1}_{rs} is a p x p matrix obtained by operating ∂_{rs} on Λ, i.e., Λ^{-1}_{rs} has its i-th row, j-th column element, $\frac{1}{2}(\delta_{ri}\delta_{sj} + \delta_{si}\delta_{rj})$. Writing

$$\mathrm{tr}(\Lambda^{-1}_{rs}\Lambda) = (rs),$$

$$\mathrm{tr}(\Lambda^{-1}_{rs}\Lambda)(\Lambda^{-1}_{tu}\Lambda) = (rs|tu),$$

$$\mathrm{tr}(\Lambda^{-1}_{rs}\Lambda)(\Lambda^{-1}_{tu}\Lambda)(\Lambda^{-1}_{vw}\Lambda) = (rs|tu|vw),$$

$$\mathrm{tr}(\Lambda^{-1}_{rs}\Lambda)(\Lambda^{-1}_{tu}\Lambda)(\Lambda^{-1}_{vw}\Lambda)(\Lambda^{-1}_{xy}\Lambda) = (rs|tu|vw|xy),$$

and substituting (3.25) into (3.24), we obtain

$$(3.26)\quad J = \left[1 + \Sigma\epsilon_{rs}\left\{-\frac{m}{2}(rs)\Delta\right\} + \frac{1}{2!}\Sigma\epsilon_{rs}\epsilon_{tu}\left\{(rs|tu)(m\Delta + \frac{m}{2}\Delta^2) + \frac{m^2}{4}(rs)(tu)\Delta^2\right\}\right.$$

$$+ \frac{1}{3!}\Sigma\epsilon_{rs}\epsilon_{tu}\epsilon_{vw}\left\{(rs|tu|vw)(-3m\Delta - 3m\Delta^2 - m\Delta^3) + (rs)(tu|vw)(-\frac{3}{2}m^2\Delta^2 - \frac{3}{4}m^2\Delta^3) - \frac{m^3}{8}(rs)(tu)(vw)\Delta^3\right\}$$

$$+ \frac{1}{4!}\Sigma\epsilon_{rs}\epsilon_{tu}\epsilon_{vw}\epsilon_{xy}\left\{(rs|tu|vw|xy)(12m\Delta + 18m\Delta^2 + 12m\Delta^3 + 3m\Delta^4)\right.$$

$$+ (rs)(tu|vw|xy)(6m^2\Delta^2 + 6m^2\Delta^3 + 2m^2\Delta^4) + (rs|tu)(vw|xy)(3m^2\Delta^2 + 3m^2\Delta^3 + \frac{3}{4}m^2\Delta^4)$$

$$+(rs)(tu)(vw|xy)(\tfrac{3}{2}m^3\Delta^3+\tfrac{3}{4}m^3\Delta^4) + (rs)(tu)(vw)(xy)\,\frac{m^4}{16}\Delta^4\Big\} + \ldots\Big]\, G_\rho(\theta).$$

Then term by term comparison between two expansions for J, (3.19) and (3.26), gives $\partial_{rs}\Pr\{m \operatorname{tr} S_1\Lambda \le 2\theta\}$, $\partial_{rs}\partial_{tu}\Pr\{m \operatorname{tr} S_1\Lambda \le 2\theta\}$, etc., but in doing so we must take such a care that, for example,

$$\Sigma\, a_{ijk}\,\epsilon_i\epsilon_j\epsilon_k = \Sigma\, b_{ijk}\,\epsilon_i\epsilon_j\epsilon_k$$

implies $a_{ijk} = b_{ijk}$ if both a_{ijk} and b_{ijk} are completely symmetrical in their suffices. With this in mind and using the relation

$$\Delta\, G_\rho(\theta) = -\,E\, g_\rho(\theta),$$

where $g_\rho(\theta) = D\, G_\rho(\theta)$, we obtain

(3.27) $$\partial_{rs}\Pr\{m \operatorname{tr} S_1\Lambda \le 2\theta\} = \frac{m}{2}(rs)\, E g_\rho(\theta),$$

(3.28) $$\partial_{rs}\partial_{tu}\Pr\{m \operatorname{tr} S_1\Lambda \le 2\theta\} = -\Big\{\frac{m}{2}(rs\,|\,tu)(E^2+E)+\frac{m^2}{4}(rs)(tu)(E^2-E)\Big\}\, g_\rho(\theta)$$

(3.29) $$\begin{aligned}\partial_{rs}\partial_{tu}\partial_{vw}\Pr\{m \operatorname{tr} S_1\Lambda \le 2\theta\} = \Big\{& m(rs|tu|vw)(E^3+E^2+E)+\frac{m^2}{4}\big[(rs)(tu|vw)\\ &+(tu)(rs|vw)+(vw)(rs|tu)\big](E^3-E)+\frac{m^3}{8}(rs)(tu)(vw)(E^3-2E^2+E)\Big\}\\ &\cdot g_\rho(\theta),\end{aligned}$$

(3.30) $$\begin{aligned}\partial_{rs}\partial_{tu}\partial_{vw}\partial_{xy}\Pr\{m \operatorname{tr} S_1\Lambda \le 2\theta\} = -\Big\{& m\big[(rs|tu|vw|xy)+(rs|vw|xy|tu)\\ &+(rs|xy|tu|vw)\big](E^4+E^3+E^2+E)+\frac{m^2}{2}\big[(rs)(tu|vw|xy)+(xy)(tu|vw|rs)\\ &+(vw)(tu|xy|rs)+(tu)(vw|xy|rs)\big](E^4-E)+\frac{m^2}{4}\big[(rs|tu)(vw|xy)\\ &+(rs|vw)(tu|xy)+(rs|xy)(tu|vw)\big](E^4+E^3-E^2-E)+\frac{m^3}{8}\big[(rs)(tu)(vw|xy)\\ &+(rs)(vw)(tu|xy)+(rs)(xy)(tu|vw)+(tu)(vw)(rs|xy)+(tu)(xy)(rs|vw)\\ &+(vw)(xy)(rs|tu)\big](E^4-E^3-E^2+E)+\frac{m^4}{16}(rs)(tu)(vw)(xy)(E^4-3E^3+3E^2-E)\Big\}\, g_\rho(\theta).\end{aligned}$$

Upon substituting (3.28) into (3.16) we obtain

$$h_1(\Lambda^{-1}) = \frac{1}{4n}\,\Sigma\,\sigma_{rs}\sigma_{tu}\left[\,2m(st\,|ur)\left\{\frac{\theta^2}{\rho(\rho+1)} + \frac{\theta}{\rho}\right\} + m^2(st)(ur)\left\{\frac{\theta^2}{\rho(\rho+1)} - \frac{\theta}{\rho}\right\}\right].$$

Now $(st) = \mathrm{tr}\,\Lambda^{-1}_{st}\Lambda = \frac{1}{2}\sum_{i,j}(\delta_{si}\delta_{tj} + \delta_{ti}\delta_{sj})\sigma^{ji} = \frac{1}{2}(\sigma^{ts} + \sigma^{st}) = \sigma^{st}$

and also,

$$(st\,|ur) = \mathrm{tr}\,(\Lambda^{-1}_{st}\Lambda)(\Lambda^{-1}_{ur}\Lambda) = \frac{1}{2}(\sigma^{rs}\sigma^{tu} + \sigma^{su}\sigma^{tr}) .$$

Hence we have

$$\Sigma\,\sigma_{rs}\sigma_{tu}(st\,|ur) = \frac{1}{2}p(p+1)$$

and

$$\Sigma\,\sigma_{rs}\sigma_{tu}(st)(ur) = p.$$

We also note that $2\theta = X^2$, $\rho = mp/2$. Therefore we finally obtain, after some simplification,

$$(3.31)\qquad h_1(\Lambda^{-1}) = \frac{1}{4n}\left\{\frac{p+m+1}{mp+2}X^4 + (p-m+1)X^2\right\} .$$

In a similar way we substitute (3.29), (3.30) and (3.31) into (3.17) to evaluate $h_2(\Lambda^{-1})$. We note here that since $h_1(\Lambda^{-1})$ given by (3.31) is independent of Λ^{-1}, the terms involving $h_1^{(st)}(\Lambda^{-1})$ and $h_1^{(st,ur)}(\Lambda^{-1})$ in (3.17) do not appear. As before, it can be easily shown that

$$\Sigma\,\sigma_{rs}\sigma_{tu}\sigma_{vw}(st\,|uv\,|wr) = \frac{1}{8}\,p(p^2+3p+4),\ \Sigma\,\sigma_{rs}\sigma_{tu}\sigma_{vw}(st)(uv\,|wr)$$

$$= \Sigma\,\sigma_{rs}\sigma_{tu}\sigma_{vw}(uv)(st\,|wr) = \Sigma\,\sigma_{rs}\sigma_{tu}\sigma_{vw}(wr)(st\,|uv) = \frac{1}{2}p(p+1),$$

$$\Sigma\,\sigma_{rs}\sigma_{tu}\sigma_{vw}(st)(uv)(wr) = p,\ \Sigma\,\sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}(st\,|ur\,|wx\,|yv)$$

$$= \Sigma\,\sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}(st\,|wx\,|yv\,|ur) = \frac{1}{4}\,p(p+1)^2,$$

$$\Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}(st|yv|ur|wx) = \tfrac{1}{4}p(p+3), \Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}(st)(ur|wx|yv)$$

$$= \Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}(yv)(ur|wx|st) = \Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}(wx)(ur|yv|st)$$

$$= \Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}(ur)(wx|yv|st) = \tfrac{1}{2}p(p+1),$$

$$\Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}(st|ur)(wx|yv) = \tfrac{1}{2}p^2(p+1)^2, \ \Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}(st|wx)(ur|yv)$$

$$= \Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}(st|yv)(ur|wx) = \tfrac{1}{2}p(p+1),$$

$$\Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}(st)(ur)(wx|yv) = \Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}(wx)(yv)(st|ur) = \tfrac{1}{2}p^2(p+1),$$

$$\Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}(st)(wx)(ur|yv) = \Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}(st)(yv)(ur|wx)$$

$$= \Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}(ur)(wx)(st|yv) = \Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}(ur)(yv)(st|wx) = p.$$

and

$$\Sigma\, \sigma_{rs}\sigma_{tu}\sigma_{vw}\sigma_{xy}(st)(ur)(wx)(yv) = p^2.$$

Using these results we obtain from (3.17), after some simplification,

$$(3.32)\quad h_2(\Lambda^{-1}) = \frac{1}{48n^2}\Big[\frac{-6(p-1)(p+2)(m-1)(m+2)}{(mp+2)^2(mp+4)(mp+6)}\, x^8$$

$$+ \frac{4mp^3+2(3m^2+3m+10)p^2+2(2m^3+3m^2+17m+18)p+4(5m^2+9m+2)}{(mp+2)^2\ (mp+4)}\, x^6$$

$$+ \frac{13p^2+24p-11m^2+7}{mp+2}\, x^4 + \left\{7p^2+(-12m+12)p+(7m^2-12m+1)\right\} x^2 \Big],$$

which is independent of Λ^{-1} just as $h_1(\Lambda^{-1})$.

Now we substitute (3.31) and (3.32) into (3.13) to obtain

$$(3.33)\quad T_0^2 = 2h(S_0) = 2\theta + 2h_1(S_0)+2h_2(S_0)+O(n^{-3}) = x^2+ \frac{1}{2n}\left\{\frac{p+m+1}{mp+2}\, x^4+(p-m+1)\, x^2\right\}$$

$$+ \frac{1}{24n^2}\left\{\frac{6(p-1)(p+2)(m-1)(m+2)}{(mp+2)^2(mp+4)(mp+6)}\, x^8 + \frac{4mp^3+2(3m^2+3m+10)p^2+2(2m^3+3m^2+17m+18)p+4(5m^2+9m+2)}{(mp+2)^2\ (mp+4)}\, x^6\right.$$

$$\left. + \frac{13p^2+24p-11m^2+7}{mp+2}\, x^4 + \Big[7p^2+(-12m+12)p + (7m^2-12m+1)\Big] x^2\right\} + O(n^{-3}),$$

which is the asymptotic expression of a percentage point of the T_0^2 distribution in terms of the corresponding percentage point of the X^2 distribution with mp degrees of freedom.

If we put m = 1 in (3.33), we have

$$(3.34)\qquad T^2 = X^2 + \frac{1}{2n}\left\{X^4 + pX^2\right\} + \frac{1}{24n^2}\left\{4X^6 + (13p-2)X^4 + (7p^2-4)X^2\right\} + O(n^{-3}),$$

which is the asymptotic expression of a percentage point of the generalized Student T distribution. This result (3.34) was previously obtained by Hotelling and Frankel [2], [3].

4. <u>Asymptotic formula for the c.d.f. of T_0^2.</u>

Let $F(2\theta_1)$ be the c.d.f. of T_0^2, i.e.,

$$(4.1)\qquad F(2\theta_1) = \Pr\left\{m \operatorname{tr} S_1 S_0^{-1} \le 2\theta_1\right\}.$$

Then, as (3.6), we can write

$$(4.2)\qquad \Pr\left\{m \operatorname{tr} S_1 S_0^{-1} \le 2\theta_1\right\} = \int_R \Pr\left\{m \operatorname{tr} S_1 S_0^{-1} \le 2\theta_1 \mid S_0\right\} \Pr\left\{dS_0\right\}$$

$$= \Theta \Pr\left\{m \operatorname{tr} S_1 \Lambda \le 2\theta_1\right\},$$

where Θ is given by (3.12). Upon substituting (3.28), (3.29) and (3.30) into (4.2) we obtain, after some simplification,

$$(4.3)\qquad F(2\theta_1) = G_\rho(\theta_1) - \frac{1}{2n}\left\{\frac{2(p+m+1)\theta_1^2}{mp+2} + (p-m+1)\theta_1\right\} g_\rho(\theta_1)$$

$$- \frac{1}{48n^2}\left[\frac{24\left\{mp^3+2(m^2+m+4)p^2+(m^3+2m^2+21m+20)p+8m^2+20m+20\right\}\theta_1^4}{(mp+2)(mp+4)(mp+6)}\right.$$

$$+ \frac{4\left\{3mp^3-2(3m^2-3m-4)p^2-3(3m^3+2m^2+11m-4)p-40m^2-36m-4\right\}\theta_1^3}{(mp+2)(mp+4)}$$

$$- \frac{2\left\{3mp^3+2(3m^2+3m-4)p^2-3(3m^3-2m^2-5m+4)p-8m^2+12m+4\right\}\ \theta_1^2}{mp+2}$$

$$- \left\{3mp^3-2(3m^2-3m+4)p^2+3(m^3-2m^2+5m-4)p-8m^2+12m+4\right\}\ \theta_1 \ \big] g_\rho(\theta_1) + O(n^{-3}) ,$$

where $G_\rho(\theta_1) = \left[\Gamma(\rho)\right]^{-1} \int_0^{\theta_1} t^{\rho-1} e^{-t}\, dt$, $g_\rho(\theta_1) = \frac{\partial}{\partial\theta_1} G_\rho(\theta_1)$, and $\rho = mp/2$.

(4.3) is a sort of multivariate analogue of Hartley's formula of "Studentization." In fact it can be shown that when $p = 1$, (4.3) coincides with Hartley's formula for the c.d.f. of the univariate analysis of variance F statistic. (See equation (28), p. 178, [1].)

5. <u>Discussion of the error and remarks</u>.

In view of the methods used in sections 3 and 4, it is rather difficult to set a bound for the error committed by omitting all terms after the first few terms in the asymptotic formula for T_0^2 (3.33) or in the asymptotic formula for the c.d.f. of T_0^2 (4.3). There is, however, a method to find lower and upper bounds to the c.d.f. of T_0^2 which is fairly good for large values of n, and they can be used to set a bound for $O(n^{-3})$, say, in the asymptotic expansion of the c.d.f. of T_0^2.

We shall first obtain lower and upper bounds for the c.d.f. of T_0^2. It is well known (e.g. see [6]) that the joint probability law of the characteristic roots $e_1, e_2, \ldots, e_s$ of $m \operatorname{tr} S_1 S_0^{-1}$ under the null hypothesis H_0 is given by

$$(5.1)\quad P(e_1, e_2, \ldots, e_s) = C(s,t,p,n) \prod_{i=1}^{s} e_i^{\frac{t-s-1}{2}} \left(1+\frac{e_i}{n}\right)^{-\frac{m+n}{2}} de_i \prod_{i<j=1}^{s-1} (e_i - e_j),$$

where $0 \leq e_s \leq e_{s-1} \leq \cdots \leq e_1 < \infty$, $s = \min(p,m)$, $t = \max(p,m)$ and

$$C(s,t,p,n) = \frac{\pi^{\frac{s}{2}}}{n^{\frac{st}{2}}} \prod_{i=1}^{s} \frac{\Gamma\left\{\frac{1}{2}(n+t-p+i)\right\}}{\Gamma\left\{\frac{1}{2}(t-s+i)\right\}\ \Gamma\left\{\frac{1}{2}(n-p+i)\right\}\ \Gamma(\frac{1}{2})} .$$

The statistic T_0^2 is expressed as

(5.2) $$T_0^2 = m \operatorname{tr} S_1 S_0^{-1} = \sum_{i=1}^{s} e_i,$$

and the c.d.f. of T_0^2 is given by

(5.3) $$F(2\theta_1) = C(s,t,p,n) \int \cdots \int_{R_1} \prod_{i=1}^{s} e_i^{\frac{t-s-1}{2}} \left(1+ \frac{e_i}{n}\right)^{-\frac{m+n}{2}} de_i \prod_{i<j=1}^{s-1} (e_i - e_j),$$

where R_1 is the domain of integration such that $0 \leq e_s \leq e_{s-1} \leq \cdots \leq e_1 < \infty$ and $0 \leq \sum_{i=1}^{s} e_i \leq 2\theta_1$. Now for any non-negative values of e_i and n, the following inequality holds:

$$\log\left(1 + \frac{e_i}{n}\right) \leq \frac{e_i}{n}$$

for $i = 1, \ldots, s$, where equality holds when $e_i = 0$ or $n \longrightarrow \infty$. Hence we have

$$\prod_{i=1}^{s} \left(1 + \frac{e_i}{n}\right)^{-\frac{m+n}{2}} \geq e^{-\frac{m+n}{2n} \sum_{i=1}^{s} e_i} .$$

Therefore the probability law (5.1) is bounded from below as follows:

(5.4) $$P_1(e_1,\ldots,e_s) \leq P(e_1,\ldots,e_s)$$

where

$$P_1(e_1,\ldots,e_s) = C(s,t,p,n) \prod_{i=1}^{s} e_i^{\frac{t-s-1}{2}} de_i \exp\left[- \frac{m+n}{2n} \sum_{i=1}^{s} e_i\right] \prod_{i<j=1}^{s-1} (e_i - e_j).$$

It must be noted here that $P_1(e_1,\ldots,e_s)$ is not a probability law although it is non-negative for all e_i such that $0 \leq e_s \leq \cdots \leq e_1 < \infty$. Now integrating both sides of (5.4) in R_1 we obtain

(5.5) $$F_1(2\theta_1) \leq F(2\theta_1) ,$$

where

$$F_1(2\theta_1) = C(s,t,p,n) \int \cdots \int_{R_1} \prod_{i=1}^{s} e_i^{\frac{t-s-1}{2}} de_i \; \exp\left[-\frac{m+n}{2n} \sum_{i=1}^{s} e_i \right] \prod_{i<j=1}^{s-1} (e_i - e_j),$$

and also integrating both sides of (5.4) in R_2 where $0 \leq e_s \leq \cdots \leq e_1 < \infty$ and $2\theta_1 \leq \sum_{i=1}^{s} e_i < \infty$ and subtracting each from 1, we have

$$(5.6) \qquad F(2\theta_1) \leq F_2(2\theta_1),$$

where

$$F_2(2\theta_1) = 1 - C(s,t,p,n) \int \cdots \int_{R_2} \prod_{i=1}^{s} e_i^{\frac{t-s-1}{2}} de_i \; \exp\left[-\frac{m+n}{2n} \sum_{i=1}^{s} e_i \right] \prod_{i<j=1}^{s-1} (e_i - e_j).$$

In order to evaluate $F_1(2\theta_1)$ and $F_2(2\theta_1)$, we observe that as n tends to ∞, $T_0^2 = \sum_{i=1}^{s} e_i$ has a χ^2 distribution with st degrees of freedom in the limit, i.e., we have

$$(5.7) \quad K(s,t,p) \int \cdots \int_{R_1} \prod_{i=1}^{s} e_i^{\frac{t-s-1}{2}} de_i \; \exp\left[-\frac{1}{2} \sum_{i=1}^{s} e_i \right] \prod_{i<j=1}^{s-1} (e_i - e_j) = G_{\rho_1}(\theta_1),$$

where

$$K(s,t,p) = \lim_{n \to \infty} C(s,t,p,n) = \frac{\pi^{\frac{s}{2}}}{2^{\frac{st}{2}}} \frac{1}{\prod_{i=1}^{s} \Gamma\left\{\frac{1}{2}(t-s+i)\right\} \Gamma(\frac{i}{2})}$$

and $\rho_1 = st/2$. Hence integration of (5.5) yields

$$(5.8) \qquad F_1(2\theta_1) = L(s,t,p,n)\, G_{\rho_1}\left(\frac{m+n}{n}\theta_1\right),$$

where

$$L(s,t,p,n) = \frac{C(s,t,p,n)}{K(s,t,p)} \left(\frac{n}{m+n}\right)^{\frac{st}{2}} = \left(\frac{2}{m+n}\right)^{\frac{st}{2}} \prod_{i=1}^{s} \frac{\Gamma(\frac{m+t-p+i}{2})}{\Gamma(\frac{n-p+i}{2})} .$$

Similarly we obtain from (5.6)

$$(5.9) \qquad F_2(2\theta_1) = 1 - L(s,t,p,n) \left\{ 1 - G_{\rho_1}\left(\frac{m+n}{n}\theta_1\right) \right\} .$$

Now if we write (4.3) as

$$(5.10) \qquad F(2\theta_1) = a_0 + \frac{a_1}{n} + \frac{a_2}{n^2} + R_3 ,$$

where R_3 is the error committed by omitting all terms except the first three terms in the asymptotic series of $F(2\theta_1)$, the absolute value of R_3 has the following upper bound:

$$(5.11) \qquad |R_3| \leq \max \left\{ \left|F_1(2\theta_1) - a_0 - \frac{a_1}{n} - \frac{a_2}{n^2}\right|, \left|F_2(2\theta_1) - a_0 - \frac{a_1}{n} - \frac{a_2}{n^2}\right| \right\} ,$$

where $F_1(2\theta_1)$ and $F_2(2\theta_1)$ are given by (5.8) and (5.9), respectively.

The actual manner in which (3.33) converges to the true value T_0^2 or (4.3) to the true value $F(2\theta_1)$, is not known, but it is hoped that the use of the first few corrective terms may result in a test which is more accurate than the χ^2 approximation, at any rate for moderately large values of n. In the case of the asymptotic formula for the c.d.f. of T_0^2 (4.3) we may judge the magnitude of the error involved in using the first few terms of the series by (5.11), which turns out to be rather small numerically when n is sufficiently large.

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